Appendix: Uncharted but not uninfluenced: Influence maximization with an uncertain network

A Proofs

Here we prove technical lemmas which were deferred from the main text. All claims are (where applicable) proved for adaptive policies; the single stage case follows by simply restricting the argument to 1-stage policies. Analogously to the definitions given in Section 5, $g_{\pi}(\theta)$ gives the expected influence spread of a policy π in Lemma 1 for any prior vector θ . g_G gives the expected influence spread of the dynamic greedy algorithm (or any other benchmark algorithm).

Lemma 1 (restated for policies): For any policy π and any $\theta_1, \theta_2 \in \mathcal{P}$, $|g_{\pi}(\theta_1) - g_{\pi}(\theta_2)| \leq nT||\theta_1 - \theta_2||_1$. The same holds for g_G .

Proof. Each edge e with type i draws a propagation probability $p_e \sim \theta_e$. Equivalently, we can view each edge as independently drawing the number of steps t_e until it will activate. In our case, t_e follows a geometric distribution with success probability p_e . We can write the influence spread of any policy π as the expectation over the number of nodes which are reached under any fixed setting of the random variables t_e . Let t be the vector containing t_e for each $e \in E$. Then define $\sigma(\pi, t)$ to be the expected number of nodes which are reachable from π 's selections in at most T steps given the transmission times. This expectation is only over any randomness introduced by π itself; for a fixed set of seed nodes, σ is deterministic. We can write

$$g_{\pi}(\boldsymbol{\theta}) = \sum_{t_{e_1}=1}^{\infty} \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} Pr(\boldsymbol{t}|\boldsymbol{\theta}) \sigma(\pi, \boldsymbol{t})$$

$$= \sum_{t_{e_1}=1}^{\infty} \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \prod_{e \in E} Pr(t_e|\theta_e) \sigma(\pi, \boldsymbol{t})$$
(1)

Now we take the derivative with respect to θ_e for a fixed e. Without loss of generality, take θ_{e_1} :

$$\begin{split} \frac{\partial g_{\pi}(\theta)}{\partial \theta_{e_{1}}} &= \frac{\partial}{\partial \theta_{e_{1}}} \left[\sum_{t_{e_{1}}=1}^{\infty} \sum_{t_{e_{2}}=1}^{\infty} \dots \sum_{t_{e_{m}}=1}^{\infty} \prod_{e \in E} Pr(t_{e}|\theta_{e}) \sigma(\pi, \mathbf{t}) \right] \\ &= \sum_{t_{e_{1}}=1}^{\infty} \sum_{t_{e_{2}}=1}^{\infty} \dots \sum_{t_{e_{m}}=1}^{\infty} \frac{\partial}{\partial \theta_{e_{1}}} \left[\prod_{e \in E} Pr(t_{e}|\theta_{e}) \right] \sigma(\pi, \mathbf{t}) \\ &= \sum_{t_{e_{1}}=1}^{\infty} \sum_{t_{e_{2}}=1}^{\infty} \dots \sum_{t_{e_{m}}=1}^{\infty} \frac{\partial}{\partial \theta_{e_{1}}} \left[Pr(t_{e_{1}}|\theta_{e_{1}}) \right] \prod_{e \in E \setminus \{e_{1}\}} Pr(t_{e}|\theta_{e}) \sigma(\pi, \mathbf{t}) \end{split}$$

To bound this sum, we first investigate $\frac{\partial}{\partial \theta_{e_1}} [Pr(t_{e_1}|\theta_{e_1})]$. Since e_1 attempts to activate each step, for a fixed success probability p_{e_1} , t_{e_1} follows a geometric distribution supported on $[1, \infty)$. We assume that the success probability p_e follows a uniform distribution with center θ_{e_1} and a fixed width w. Hence, we obtain

$$Pr(t_{e_1}|\theta_{e_1}) = \frac{1}{w} \int_{p_{e_1}=\theta_{e_1}-w/2}^{\theta_{e_1}+w/2} (1-p_{e_1})^{t_{e_1}-1} p_{e_1} dp_{e_1}.$$

Differentiating with respect to θ_{e_1} , we have

$$\frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1} | \theta_{e_1}) \right] = \frac{1}{w} \frac{\partial}{\partial \theta_{e_1}} \int_{p_{e_1} = \theta_{e_1} - w/2}^{\theta_{e_1} + w/2} (1 - p_{e_1})^{t_{e_1} - 1} p_{e_1} dp_{e_1}
= \frac{1}{w} \left[\left(1 - \left(\theta_{e_1} + \frac{w}{2} \right) \right)^{t_{e_1} - 1} \left(\theta_{e_1} + \frac{w}{2} \right) - \left(1 - \left(\theta_{e_1} - \frac{w}{2} \right) \right)^{t_{e_1} - 1} \left(\theta_{e_1} - \frac{w}{2} \right) \right]$$

Next, we establish three useful properties of $\frac{\partial}{\partial \theta_{e_1}} [Pr(t_{e_1}|\theta_{e_1})]$. Claim 1: For any value of t_{e_1} , $\frac{\partial}{\partial \theta_{e_1}} [Pr(t_{e_1}|\theta_{e_1})] \leq 1$. The proof is by induction on t_{e_1} . Starting with $t_{e_1} = 1$, we have

$$\frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1} = 1 | \theta_{e_1}) \right] = \frac{1}{w} \left[\left(\theta_{e_1} + \frac{w}{2} \right) - \left(\theta_{e_1} - \frac{w}{2} \right) \right]$$

Next, we show that for any t, $\frac{\partial}{\partial \theta_{e_1}} \left[Pr(t+1|\theta_{e_1}) \right] \leq \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t|\theta_{e_1}) \right]$. Expanding $\frac{\partial}{\partial \theta_{e_1}} \left[Pr(t+1|\theta_{e_1}) \right]$ gives

$$\begin{split} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t+1|\theta_{e_1}) \right] &= \frac{1}{w} \left[\left(1 - \left(\theta_{e_1} + \frac{w}{2} \right) \right)^t \left(\theta_{e_1} + \frac{w}{2} \right) - \left(1 - \left(\theta_{e_1} - \frac{w}{2} \right) \right)^t \left(\theta_{e_1} - \frac{w}{2} \right) \right] \\ &= \frac{1}{w} \left[\left(1 - \left(\theta_{e_1} + \frac{w}{2} \right) \right) \left(1 - \left(\theta_{e_1} + \frac{w}{2} \right) \right)^{t-1} \left(\theta_{e_1} + \frac{w}{2} \right) \right] - \\ &\qquad \qquad \frac{1}{w} \left[\left(1 - \left(\theta_{e_1} - \frac{w}{2} \right) \right) \left(1 - \left(\theta_{e_1} - \frac{w}{2} \right) \right)^{t-1} \left(\theta_{e_1} - \frac{w}{2} \right) \right] \end{split}$$

Since $1 - (\theta_{e_1} + \frac{w}{2}) \le 1 - (\theta_{e_1} - \frac{w}{2})$, this implies that $\frac{\partial}{\partial \theta_{e_1}} \left[Pr(t+1|\theta_{e_1}) \right] \le \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t|\theta_{e_1}) \right]$. Therefore, the claim holds for all t by induction.

Claim 2: $\sum_{t_{e_1}=1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} [Pr(t_{e_1}|\theta_{e_1})] = 0$. This holds since $\sum_{t_{e_1}}^{\infty} Pr(t_{e_1}|\theta_{e_1}) = 1$.

Claim 3: Let $T' = \min\{t \mid \frac{\partial}{\partial \theta_{e_1}} [Pr(t|\theta_{e_1})] \leq 0\}$ (T' must exist by Claim 2). Then, for any $t \geq T'$, $\frac{\partial}{\partial \theta_{e_1}} [Pr(t|\theta_{e_1})] \leq 0$. The proof is immediate using $\frac{\partial}{\partial \theta_{e_1}} [Pr(t+1|\theta_{e_1})] \leq \frac{\partial}{\partial \theta_{e_1}} [Pr(t|\theta_{e_1})]$ from the proof of Claim 1.

Next, we deal with the inner term $\prod_{e \in E \setminus \{e_1\}} Pr(t_e | \theta_e) \sigma(\pi, \mathbf{t})$. Specifically, we need to establish how $\sigma(\pi, \mathbf{t})$ varies with t_{e_1} . For $t_{e_1} \leq T$, the exact value of t_{e_1} could change $\sigma(\pi, \mathbf{t})$. However, once $t_{e_1} > T$, influence will never spread fast enough along the edge to impact the objective (since we only count nodes influenced before the time horizon). We consider two cases.

Case 1: T' > T.

This allows us to split up the summation in $\frac{\partial g_{\pi}(\theta)}{\partial \theta_{e_1}}$ as follows:

$$\frac{\partial g_{\pi}(\theta)}{\partial \theta_{e_1}} = \sum_{t_{e_1}=1}^{T} \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1}) \right] \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) \sigma(\pi, \mathbf{t}) +$$

$$\sum_{t_{e_1}=T+1}^{\infty} \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1}) \right] \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) \sigma(\pi, \mathbf{t})$$

$$T = \infty \quad \infty \quad \infty$$

$$\leq n \sum_{t_{e_1}=1}^{T} \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1}) \right] \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) + \tag{3}$$

$$\sum_{t_{e_1}=T+1}^{\infty}\sum_{t_{e_2}=1}^{\infty}...\sum_{t_{e_m}=1}^{\infty}\frac{\partial}{\partial\theta_{e_1}}\left[Pr(t_{e_1}|\theta_{e_1})\right]\prod_{e\in E\backslash\{e_1\}}Pr(t_e|\theta_e)\sigma(\pi,\boldsymbol{t})$$

$$= n \sum_{t_{e_1}=1}^{T} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1} | \theta_{e_1}) \right] \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \prod_{e \in E \setminus \{e_1\}} Pr(t_e | \theta_e) +$$
 (4)

$$\sum_{t_{e_1}=T+1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1}) \right] \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \prod_{e \in E \backslash \{e_1\}} Pr(t_e|\theta_e) \sigma(\pi, \boldsymbol{t})$$

$$\leq nT + \left[\sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) \sigma(\pi, \mathbf{t})\right] \sum_{t_{e_1}=T+1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1})\right]$$
 (5)

$$\leq nT + \left[\sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) \sigma(\pi, \mathbf{t})\right] \sum_{t_{e_1}=1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1})\right]$$
(6)

$$= nT \tag{7}$$

(3) holds because each term in the first summation is positive since T' > T, and σ is never more than n. (4) holds from the fact that in both summations, the rest of the summand is now independent of $\frac{\partial}{\partial \theta_{e_1}} [Pr(t_{e_1}|\theta_{e_1})]$, which allows us to factor it out. (5) holds from Claim 1 and the fact that $\sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) = 1$, as well as the fact that in the second summation, the summations over $t_{e_2}...t_{e_n}$ are now independent of t_{e_1} . (4) holds because of the definition of T', which ensure that all of the extra terms we add are positive. (5) holds because of Claim 2.

Case 2: $T' \leq T$.

In this case, we split the summation at T':

$$\frac{\partial g_{\pi}(\theta)}{\partial \theta_{e_1}} = \sum_{t_{e_1}=1}^{T'} \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1}) \right] \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) \sigma(\pi, \mathbf{t}) + \tag{8}$$

$$\sum_{t_{e_1}=T'+1}^{\infty}\sum_{t_{e_2}=1}^{\infty}\dots\sum_{t_{e_m}=1}^{\infty}\frac{\partial}{\partial\theta_{e_1}}\left[Pr(t_{e_1}|\theta_{e_1})\right]\prod_{e\in E\backslash\{e_1\}}Pr(t_e|\theta_e)\sigma(\pi,\boldsymbol{t})$$

$$\leq \sum_{t_{e_1}=1}^{T'} \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1}) \right] \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) \sigma(\pi, \mathbf{t}) \tag{9}$$

$$\leq n \sum_{t_{e_1}=1}^{T'} \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1}|\theta_{e_1}) \right] \prod_{e \in E \setminus \{e_1\}} Pr(t_e|\theta_e) \tag{10}$$

$$= n \sum_{t_{e_1}=1}^{T'} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1} | \theta_{e_1}) \right] \sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \prod_{e \in E \setminus \{e_1\}} Pr(t_e | \theta_e)$$
 (11)

$$\leq n \sum_{t_{e_1}=1}^{T'} \frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1} | \theta_{e_1}) \right] \tag{12}$$

$$\leq nT'$$
 (13)

$$\leq nT$$
 (14)

(9) holds because the second summation in (8) must be negative by definition of T' combined with Claim 3. (10) holds because each term in the remaining summation is positive and σ is never more than n. (11) holds since we can now factor out $\frac{\partial}{\partial \theta_{e_1}} \left[Pr(t_{e_1} | \theta_{e_1}) \right]$. (12) holds because $\sum_{t_{e_2}=1}^{\infty} \dots \sum_{t_{e_m}=1}^{\infty} \prod_{e \in E \setminus \{e_1\}} Pr(t_e | \theta_e) = 1$. (13) holds by Claim 1. (14) holds because $T' \leq T$.

In both cases, we have that $||\nabla g_{\pi}(\boldsymbol{\theta})||_{\infty} \leq nT$, which implies that $|g_{\pi}(\theta_1) - g_{\pi}(\theta_2)| \leq nT||\theta_1 - \theta_2||_1$.

Now we extend this reasoning to g_G . Fix some θ_1 and θ_2 and note that we can partition the line segment connecting θ_1 and θ_2 into intervals where the policy selected by greedy does not change. Inspecting Equation 1, we know that the marginal gain $\Delta(u|\psi)$ to picking a node u at a partial realization ψ is a polynomial in θ and hence continuous. So, for any θ and any ψ , there must be an ℓ_1 ball B^{ψ}_{θ} centered on θ such that $u = \arg \max \Delta_{\theta'}(u|\psi) \ \forall \theta' \in B^{\psi}_{\theta}$. That is, the maximal u does not change across B^{ψ}_{θ} . Since there a finite number of possible ψ , we can take the intersection to define a ball $B_{\theta} = \bigcap_{\psi} B^{\psi}_{\theta}$. We know that greedy will output the same policy for any point in this ball; that is, there is a policy π such that $g_G(\theta') = g_{\pi}(\theta')$ for any $\theta' \in B_{\theta}$. Let r be the furthest point on the $\theta_1 - \theta_2$ line segment which still lies in B_{θ} . By applying our earlier conclusion for fixed policies to g_{π} , we know that $|g_G(\theta_1) - g_G(r)| \leq nm||\theta_1 - r||_1$. By iteratively applying the same argument to r until we arrive at a ball containing θ_2 , we obtain that $|g_G(\theta_1) - g_G(\theta_2)| \leq nT||\theta_1 - \theta_2||_1$.

Lemma 1 allows us to easily prove Lemma 2, establishing the existence of a suitable discretization \mathcal{P}^* . **Lemma 2:** (restated for policies) $Fix \epsilon > 0$, and construct \mathcal{P}^* using a grid with $\left(\frac{2nmT}{\epsilon}\right)^{|\Theta|}$ points. Then for any policy π and any point $\theta \in \mathcal{P}$ there is a $\theta^* \in \mathcal{P}^*$ satisfying $|R_G(\pi, \theta) - R_G(\pi, \theta^*)| \leq \epsilon$.

Proof of Lemma 2. Recall the set of allowed values for each $\theta \in \Theta$ is the hyperrectable $\times_{\theta}[a_{\theta}, b_{\theta}]$. Each point in this hyperrectangle maps to a point in \mathcal{P} via duplicating each value θ across all of the edges that have $\theta_e = \theta$. Consider a grid over $\times_{\theta}[a_{\theta}, b_{\theta}]$ with $\left(\frac{2nmT}{\epsilon}\right)^{|\Theta|}$ points. We will let \mathcal{P}^* be the set of θ

vectors corresponding to each point on this grid. Note that for any $\boldsymbol{\theta}_1$, $\boldsymbol{\theta}_2$ which are neighbors on the grid, $||\boldsymbol{\theta}_1 - \boldsymbol{\theta}_2||_1 \leq \frac{\epsilon}{2nT}$ since the mapping from $\times_{\boldsymbol{\theta}}[a_{\boldsymbol{\theta}},b_{\boldsymbol{\theta}}]$ to \mathcal{P} increases the ℓ_1 distance between two points by at most a factor m. Therefore, for any $\boldsymbol{\theta} \in \mathcal{P}$, there is a $\boldsymbol{\theta}^* \in \mathcal{P}^*$ which satisfies $||\boldsymbol{\theta}_1 - \boldsymbol{\theta}_2||_1 \leq \frac{\epsilon}{2nT}$. By Lemma 1 we have $g_G(\boldsymbol{\theta}_2) \leq (1 + \frac{\epsilon}{2})g_G(\boldsymbol{\theta}_1)$ and $g_{\pi}(\boldsymbol{\theta}_1) \leq (1 + \frac{\epsilon}{2})g_{\pi}(\boldsymbol{\theta}_2)$ (since $g_{\pi}(\boldsymbol{\theta}) \geq 1$ for any $\boldsymbol{\theta}, \pi$). Therefore, we have

$$\begin{split} R(\boldsymbol{\theta}, \pi) - R(\boldsymbol{\theta}^*, \pi) &= \frac{g_{\pi}(\boldsymbol{\theta})}{g_G(\boldsymbol{\theta})} - \frac{g_{\pi}(\boldsymbol{\theta}^*)}{g_G(\boldsymbol{\theta}^*)} \\ &\leq \frac{g_{\pi}(\boldsymbol{\theta})}{g_G(\boldsymbol{\theta})} - \frac{g_{\pi}(\boldsymbol{\theta}^*)}{(1 + \frac{\epsilon}{2})g_G(\boldsymbol{\theta})} \\ &= \frac{(1 + \frac{\epsilon}{2})g_{\pi}(\boldsymbol{\theta}) - g_{\pi}(\boldsymbol{\theta}^*)}{(1 + \frac{\epsilon}{2})g_G(\boldsymbol{\theta})} \\ &\leq \frac{\frac{\epsilon}{2} + \frac{\epsilon}{2}g_{\pi}(\boldsymbol{\theta})}{(1 + \frac{\epsilon}{2})g_G(\boldsymbol{\theta})} \quad \text{(by Lemma 1)} \\ &\leq \frac{\epsilon}{2} + \frac{\epsilon}{2}g_G(\boldsymbol{\theta})} \\ &\leq \frac{\epsilon}{2} + \frac{\epsilon}{2}g_G(\boldsymbol{\theta})}{(1 + \frac{\epsilon}{2})g_G(\boldsymbol{\theta})} \end{split}$$

This establishes that for any point in \mathcal{P} , there is a point in \mathcal{P}^* with value within an additive ϵ .

Next, we prove Lemma 3, that greedy serves as an approximate best response oracle for the influencer.

Lemma 3: For any adversary mixed strategy $y \in \Delta^{|\mathcal{P}^*|}$, running greedy with the objective

$$\max_{S} \sum_{\boldsymbol{\theta} \in \mathcal{P}^*} \frac{y_{\boldsymbol{\theta}}}{g_G(\boldsymbol{\theta})} \underset{\boldsymbol{p} \sim \boldsymbol{\theta}}{\mathbb{E}} [f(S, \boldsymbol{p})]$$

produces a (1-1/e)-approximate best response to y.

Proof. Since $f(\cdot, \mathbf{p})$ is submodular for any \mathbf{p} , the funtion $\mathbb{E}_{\mathbf{p} \sim \mathbf{\theta}}[f(\cdot, \mathbf{p})]$ is submodular as well, since a nonnegative linear combination of submodular functions is submodular. The final expression is another nonnegative linear combination where each term is weighted by $\frac{y_{\theta}}{g_G(\theta)}$. Hence, greedy obtains a 1 - 1/e approximation to the objective, which is the same as saying that it is a (1 - 1/e)-approximate best response

Lastly, we verify the data-dependent guarantee for DOSIM in the dynamic setting.

Lemma 4: If the influencer oracle achieves an α -approximation for any $\theta \in \mathcal{P}^*$ on a specific graph G, then DOSIM provides an (α, ϵ) -minimax robust solution on G.

Proof of Lemma 4. Provided that greedy obtains an α -approximation for any $\theta \in \mathcal{P}^*$ for G specifically, the chain of inequalities in the proof of Theorem 2 all hold for G.

B Additional experimental results

In this section, we provide experimental results which were deferred from the main text due to lack of space.

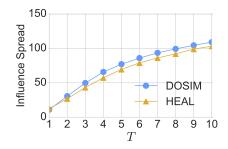


Figure 1: Influence spread as T varies on Network B.

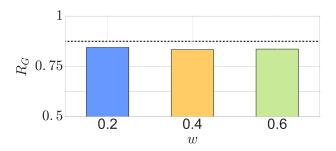


Figure 2: R_G achieved by DOSIM with half-sized intervals compared to when full intervals are known, on Network B.

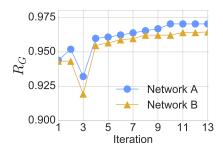


Figure 3: Convergence of DOSIM with half-sized uncertainty intervals.